

Quarter ended XX/XX/XXXX In millions of U.S. dollars		Average Unweighted Amount					Average Weighted Amount
		Open Maturity	< 6 months	6 months to < 1 year	≥ 1 year	Perpetual	
31	Assets provided as initial margin for derivative transactions and contributions to CCPs’ mutualized loss-sharing arrangements						
32	NSFR derivatives asset amount						
33	Total derivatives asset amount						
34	RSF for potential derivatives portfolio valuation changes						
35	All other assets not included in the categories 16-33 of this table, including nonperforming assets						
36	Undrawn commitments						
37	TOTAL RSF prior to application of required stable funding adjustment percentage						
38	Required stable funding adjustment percentage						
39	TOTAL adjusted RSF						
40	NET STABLE FUNDING RATIO						